

FOREIGN BANKS
STATEMENT OF CONDITION
as of June 30, 2006
(in thousands of dollars)

| | |
|------------------------|----|
| Number of institutions | 36 |
|------------------------|----|

Assets:

| | |
|---|-------------------|
| Cash & Due From Banks. | 897,511 |
| U.S. Treas Securities | 29,312 |
| U.S. Gov't Obligations | 118,167 |
| Frn Govt Securities. | 48,785 |
| Mortgage-backed - guaranteed by US Govt | 263,971 |
| Mortgage-backed - other | 0 |
| Other asset-backed | 0 |
| All Other Securities | 974,660 |
| FF Sold - US Depository Institutions | 49,900 |
| FF Sold - With others | 0 |
| Securities purchased - US Depository Institutions | 0 |
| Securities purchased - with others | 0 |
| Loans-Net Unearned Inc | 11,770,391 |
| Trading assets - US Treas and Agcy Securities | 0 |
| Other trading assets | 2,187 |
| Cust Liab-B/A U.S. | 20,382 |
| Cust Liab-B/A Non-US | 194 |
| Othr/Claim Nonrelated | 283,404 |
| Tot Claims-Nonrelated | 14,458,864 |
| Net D/F Related Banks | 824,670 |
| Total Assets | 15,283,534 |

Liabilities

| | |
|--|-------------------|
| Total Deposits/Credit Balances | 7,510,708 |
| FF Purch - with U.S. Depository Institutions | 751,100 |
| FF Purch - with others | 60,000 |
| Securities sold - with U.S. Dep Institutions | 0 |
| Securities sold - with others | 325,605 |
| Other Borrowed Money | 1,011,324 |
| Liab B/A Outstanding | 20,576 |
| Trading Liabilities | 2,065 |
| Othr Liab-Nonrelated | 256,232 |
| Total Liab-Nonrelated | 9,937,610 |
| Net D/T - Related Bks | 5,345,924 |
| Total Liabilities | 15,283,534 |